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**DEC 10 2008**  
DIVISION OF MARKET REGULATION

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

**FORM 19b-4(e)**

Information Required of a Self-Regulatory Organization Listing and Trading a New  
Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

**READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM**

**Part I**

**Initial Listing Report**

- Name of Self-Regulatory Organization Listing New Derivative Securities Product:  
**Chicago Board Options Exchange**
- Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):  
**Broker-Dealer**
- Class of New Derivative Securities Product:  
**Exchange-Traded Fund**
- Name of Underlying Instrument:  
**Zacks Country Rotation Index**
- If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:  
**Broad-Based**
- Ticker Symbol(s) of New Derivative Securities Product:  
**CRO**
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
**Hong Kong, Germany, Singapore, Australia, and other international markets**
- Settlement Methodology of New Derivative Securities Product:  
**Not Applicable**
- Position Limits of New Derivative Securities Product (if applicable):  
**Not Applicable**



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**Part II**

**Execution**

The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards.

Name of Official Responsible for Form:

**Angelo Evangelou**

Title:

**Assistant General Counsel**

Telephone Number:

**(312) 786-7464**

Manual Signature of Official Responsible for Form:

*Angelo Evangelou*

Date:

**December 4, 2008**

**PROCESSED**

**FEB 05 2009**

**THOMSON REUTERS**

**END**

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	DEC 10 2008